

1. About the index

The Chimaera Australian Energy Index measures the performance of the Australian based energy sector within the ASX listed equity universe. The index includes approximately 40 of the largest publicly-traded companies directly involved with extraction and exploration of energy related resources, that meet specific investability and liquidity requirements.

As the Index is designed to provide a comprehensive and objective indicator of the Australian energy sector, it is organised to ensure the very large stocks by capitalisation do not distort the performance and characteristics of this sector:

The index includes companies that have primary business focus in Australia as well as peripheral locations such as the Papuan basin and Timor Sea regions to Australia's north. As such, it provides a liquid representation of the Australian Oil and Gas, and alternative energy sector:

2. Index Methodology

The Index uses a modified market cap. weighting scheme. Constituent weights are driven by size and no single stock has a weight of more than 7.5%. The Index had a base value of 1000 as at the commencement date on 15 December 2004.

Using the ASX universe combined with detailed company specific classification techniques, the index captures stocks by business description in addition to their Global Industry Classification Standard (GICS®). As such, the Index tracks a liquid exposure to an investment theme that cuts across traditional industry definitions and geographical boundaries.

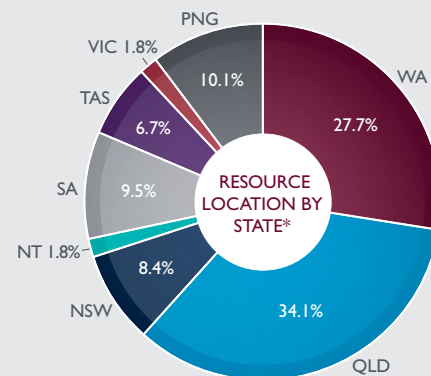
The Investment Universe is the ASX Energy and Utilities Global Industry Classification Standard (GICS®) sectors. Filters are run against this list, the first of which eliminates companies which fail to meet certain liquidity requirements. Further filtering removes those companies, who choose to list in Australia, but have business focus or primary assets located in foreign markets. Coal and Uranium companies are also eliminated from the index, the application of these commodities more closely aligned to the metals and mining sector:

The result is a unique group of producers, emerging producers and explorers, which accurately represent the performance of the Australian energy industry.

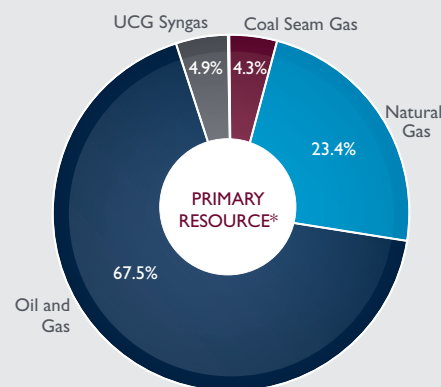
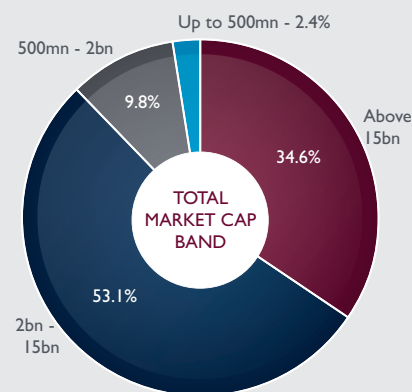
3. Index Characteristics

	Adjusted Market Cap (\$b)	Total Market Cap (\$b)
Number of Constituents	38	38
Constituent Market Cap	15.0	82.8
Average Constituent Size	0.39	2.18
Largest Constituent Size	1.12	28.67
Smallest Constituent Size	0.04	0.04
Median Constituent Size	0.17	0.17
% Index Weight Largest Constituent	7.50%	34.63%
Top 5 Holdings (% Market Share)	37.50%	87.77%

4. Index Composition



*Adjusted Market Cap Data



*Adjusted Market Cap Data

Chimaera Index Series Group

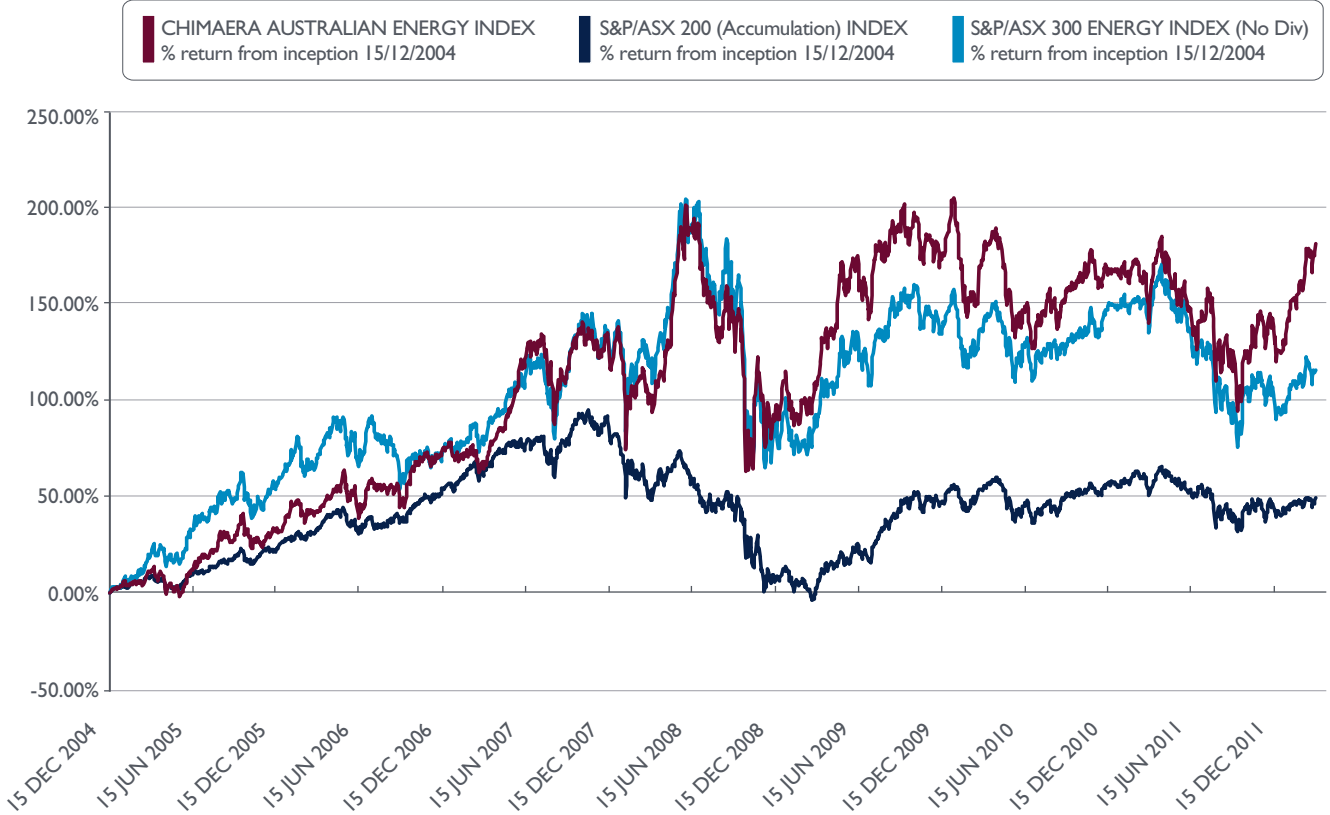
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5. Performance



AS at 14 March 2012	1 Month %	3 Months %	YTD %	1 Year %	5 Years %	Since Inception % 15/12/2004
Chimaera Australian Energy Index	8.53%	18.64%	25.19%	12.77%	71.14%	180.70%
Chimaera Australian Energy Index (TR)	9.08%	19.24%	25.82%	14.20%	83.09%	218.70%
S&P / ASX 200 (accum) Index	2.26%	3.81%	7.06%	-2.87%	-6.84%	49.52%
ASX 300 Energy Index	2.79%	6.98%	12.23%	-10.51%	22.23%	115.63%

6. Top 5 Constituents – March 2012

Constituent	Symbol	Main Resource
Woodside Petroleum Ltd	WPL	Oil and Gas
Origin Energy Ltd	ORG	Oil and Gas
Santos Ltd	STO	Oil and Gas
Oil Search Ltd	OSH	Oil and Gas
AGL Energy Ltd	AGK	Natural Gas

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